



# Derivatives High/Low Report

High/Low for 29/06/2005

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/06/2005	GOVI 2005/08/04			jGovi	223.5910	223.6710	0.036	0.0000	0.0000	17
29/06/2005	GOVI 2005/08/04	224.00	Call	jGovi	30,406.0000	30,356.0000	(0.164)	0	0	0
29/06/2005	GOVI 2005/08/04	224.00	Put	jGovi	34,496.0000	33,646.0000	(2.464)	0	0	0
29/06/2005	GOVI 2005/11/03			jGovi	227.4210	227.5010	0.035	0.0000	0.0000	0
29/06/2005	GOVI 2005/11/03	228.00	Put	jGovi	38,076.0000	37,526.0000	(1.444)	0	0	0
29/06/2005	GOVI 2005/11/03	228.00	Call	jGovi	32,286.0000	32,536.0000	0.774	0	0	0
29/06/2005	J152 2006/02/28			jSwap	7.0990	7.0990	-	0.0000	0.0000	0
29/06/2005	J153 2010/08/31			jSwap	7.5680	7.5600	(0.106)	0.0000	0.0000	0
29/06/2005	J157 2015/09/15			jSwap	7.9940	7.9960	0.025	0.0000	0.0000	0
29/06/2005	J186 2026/12/21			jSwap	7.5380	7.5330	(0.066)	0.0000	0.0000	0
29/06/2005	J194 2008/02/28			jSwap	7.3210	7.2950	(0.355)	0.0000	0.0000	0
29/06/2005	J201 2014/12/22			jSwap	8.0150	8.0100	(0.062)	0.0000	0.0000	0
29/06/2005	J203 2017/09/15			jSwap	7.9980	7.9980	-	0.0000	0.0000	0
29/06/2005	J204 2018/12/21			jSwap	8.0020	8.0020	-	0.0000	0.0000	0
29/06/2005	JBAR 2005/03/16			jBar	6.9540	6.9540	-	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/06/2005	JFRA	2005/08/04			jFra	6.9210	6.9250	0.058	0.0000	0.0000	0
29/06/2005	JFRA	2005/08/04	7.25	Put	Option on jFra	833.0000	822.0000	(1.321)	0	0	0
29/06/2005	JFRA	2005/08/04	7.25	Call	Option on jFra	26.0000	26.0000	-	0	0	0
29/06/2005	JFRA	2005/11/03			jFra	6.7020	6.7110	0.134	0.0000	0.0000	0
29/06/2005	JFRA	2005/11/03	7.25	Put	Option on jFra	1,521.0000	1,502.0000	(1.249)	0	0	0
29/06/2005	JFRA	2005/11/03	7.25	Call	Option on jFra	178.0000	180.0000	1.124	0	0	0
29/06/2005	JFRA	2006/02/02			jFra	6.7730	6.7890	0.236	0.0000	0.0000	0
29/06/2005	JFRA	2006/02/02	7.25	Call	Option on jFra	588.0000	599.0000	1.871	0	0	0
29/06/2005	JFRA	2006/02/02	7.25	Put	Option on jFra	1,758.0000	1,729.0000	(1.650)	0	0	0
29/06/2005	JFRA	2006/05/04			jFra	6.8990	6.9180	0.275	0.0000	0.0000	0
29/06/2005	JFRA	2006/05/04	7.00	Call	Option on jFra	1,270.0000	1,289.0000	1.496	0	0	0
29/06/2005	JFRA	2006/05/04	7.00	Put	Option on jFra	1,517.0000	1,490.0000	(1.780)	0	0	0
29/06/2005	JFRA	2006/08/03			jFra	7.0970	7.1200	0.324	0.0000	0.0000	0
29/06/2005	JFRA	2006/08/03	7.00	Put	Option on jFra	1,535.0000	1,507.0000	(1.824)	0	0	0
29/06/2005	JFRA	2006/08/03	7.00	Call	Option on jFra	1,773.0000	1,801.0000	1.579	0	0	0
29/06/2005	JFRA	2006/11/02			jFra	7.3470	7.3650	0.245	0.0000	0.0000	0
29/06/2005	JFRA	2006/11/02	7.00	Put	Option on jFra	1,467.0000	1,447.0000	(1.363)	0	0	0
29/06/2005	JFRA	2006/11/02	7.00	Call	Option on jFra	2,317.0000	2,340.0000	0.993	0	0	0
29/06/2005	JFRA	2007/02/01			jFra	7.5710	7.5930	0.291	0.0000	0.0000	500
29/06/2005	JFRA	2007/02/01	7.50	Call	Option on jFra	2,100.0000	2,126.0000	1.238	0	0	0
29/06/2005	JFRA	2007/02/01	7.50	Put	Option on jFra	1,926.0000	1,898.0000	(1.454)	0	0	0
29/06/2005	JFRA	2007/05/03			jFra	7.7770	7.7960	0.244	0.0000	0.0000	0
29/06/2005	JFRA	2007/05/03	7.50	Call	Option on jFra	2,669.0000	2,692.0000	0.862	0	0	0
29/06/2005	JFRA	2007/05/03	7.50	Put	Option on jFra	1,991.0000	1,968.0000	(1.155)	0	0	0
29/06/2005	JFRA	2007/08/02			jFra	7.9900	7.9790	(0.138)	0.0000	0.0000	0
29/06/2005	JFRA	2007/08/02	7.50	Call	Option on jFra	3,388.0000	3,371.0000	(0.502)	0	0	0
29/06/2005	JFRA	2007/08/02	7.50	Put	Option on jFra	2,190.0000	2,200.0000	0.457	0	0	0

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29/06/2005	JFRA	2007/11/01			jFra	8.1240	8.1090	(0.185)	0.0000	0.0000	0
29/06/2005	JFRA	2007/11/01	7.50	Put	Option on jFra	2,416.0000	2,430.0000	0.579	0	0	0
29/06/2005	JFRA	2007/11/01	7.50	Call	Option on jFra	4,055.0000	4,031.0000	(0.592)	0	0	0
29/06/2005	JN02	2005/08/04			jNote	7.1220	7.1380	0.225	0.0000	0.0000	0
29/06/2005	JN02	2005/08/04	7.50	Put	Option on jNote	7,826.0000	7,557.0000	(3.437)	0	0	0
29/06/2005	JN02	2005/08/04	7.50	Call	Option on jNote	849.0000	876.0000	3.180	0	0	0
29/06/2005	JN02	2005/11/03			jNote	7.2510	7.2650	0.193	0.0000	0.0000	0
29/06/2005	JN02	2005/11/03	7.50	Call	Option on jNote	4,554.0000	4,634.0000	1.757	0	0	0
29/06/2005	JN02	2005/11/03	7.50	Put	Option on jNote	9,150.0000	8,962.0000	(2.055)	0	0	0
29/06/2005	JN05	2005/08/04			jNote	7.7280	7.7590	0.401	0.0000	0.0000	0
29/06/2005	JN05	2005/08/04	8.00	Call	Option on jNote	3,096.0000	3,370.0000	8.850	0	0	0
29/06/2005	JN05	2005/08/04	8.00	Put	Option on jNote	14,371.0000	13,356.0000	(7.063)	0	0	0
29/06/2005	JN05	2005/11/03			jNote	7.8000	7.8350	0.449	0.0000	0.0000	0
29/06/2005	JN05	2005/11/03	8.00	Put	Option on jNote	18,743.0000	17,831.0000	(4.866)	0	0	0
29/06/2005	JN05	2005/11/03	8.00	Call	Option on jNote	10,470.0000	11,009.0000	5.148	0	0	0
29/06/2005	JN10	2005/08/04			jNote	7.9830	8.0060	0.288	0.0000	0.0000	0
29/06/2005	JN10	2005/08/04	8.00	Put	Option on jNote	12,384.0000	11,413.0000	(7.841)	0	0	0
29/06/2005	JN10	2005/08/04	8.00	Call	Option on jNote	11,209.0000	11,825.0000	5.496	0	0	0
29/06/2005	JN10	2005/11/03			jNote	8.0230	8.0440	0.262	0.0000	0.0000	0
29/06/2005	JN10	2005/11/03	8.00	Call	Option on jNote	23,387.0000	24,027.0000	2.737	0	0	0
29/06/2005	JN10	2005/11/03	8.00	Put	Option on jNote	21,807.0000	21,005.0000	(3.678)	0	0	0
29/06/2005	JROD	2005/06/30			jRod	6.7470	6.7480	0.015	0.0000	0.0000	0
29/06/2005	JROD	2005/07/29			jRod	6.7160	6.7130	(0.045)	0.0000	0.0000	0
29/06/2005	JROD	2005/08/31			jRod	6.8140	6.8110	(0.044)	0.0000	0.0000	0

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29/06/2005	JROD	2005/09/30			jRod	6.8520	6.8510	(0.015)	0.0000	0.0000	0
29/06/2005	JROD	2005/10/31			jRod	6.8260	6.8260	-	0.0000	0.0000	0
29/06/2005	JROD	2005/11/30			jRod	6.8290	6.8290	-	0.0000	0.0000	0
29/06/2005	JROD	2005/12/30			jRod	6.8290	6.8290	-	0.0000	0.0000	0
29/06/2005	JROD	2006/01/31			jRod	6.8140	6.8130	(0.015)	0.0000	0.0000	0
29/06/2005	JROD	2006/02/28			jRod	6.8350	6.8340	(0.015)	0.0000	0.0000	0
29/06/2005	JROD	2006/03/31			jRod	6.8570	6.8560	(0.015)	0.0000	0.0000	0
29/06/2005	JROD	2006/04/28			jRod	6.8640	6.8630	(0.015)	0.0000	0.0000	0
29/06/2005	JROD	2006/05/31			jRod	6.8990	6.8980	(0.014)	0.0000	0.0000	0
29/06/2005	R152	2005/08/04			Bond Future	7.0620	7.0470	(0.212)	0.0000	0.0000	0
29/06/2005	R152	2005/08/04	7.75	Call	Option on Bond Future	3,790.0000	3,872.0000	2.164	0	0	0
29/06/2005	R152	2005/08/04	7.75	Put	Option on Bond Future	6.0000	4.0000	(33.333)	0	0	0
29/06/2005	R152	2005/11/03			Bond Future	7.0910	7.0700	(0.296)	0.0000	0.0000	0
29/06/2005	R152	2005/11/03	6.75	Call	Option on Bond Future	406.0000	423.0000	4.187	0	0	0
29/06/2005	R152	2005/11/03	6.75	Put	Option on Bond Future	1,469.0000	1,421.0000	(3.268)	0	0	0
29/06/2005	R153	2005/08/04			Bond Future	7.5750	7.5630	(0.158)	0.0000	0.0000	1
29/06/2005	R153	2005/08/04	7.75	Put	Option on Bond Future	5,117.0000	4,815.0000	(5.902)	0	0	0
29/06/2005	R153	2005/08/04	7.75	Call	Option on Bond Future	13,317.0000	13,580.0000	1.975	0	0	0
29/06/2005	R153	2005/08/04	9.25	Call	Option on Bond Future	75,699.0000	76,262.0000	0.744	0	0	0
29/06/2005	R153	2005/08/04	9.25	Put	Option on Bond Future	11.0000	9.0000	(18.182)	0	0	0
29/06/2005	R153	2005/08/04	8.75	Put	Option on Bond Future	132.0000	112.0000	(15.152)	0	0	0
29/06/2005	R153	2005/08/04	9.00	Call	Option on Bond Future	64,826.0000	65,383.0000	0.859	0	0	0
29/06/2005	R153	2005/08/04	8.75	Call	Option on Bond Future	53,869.0000	54,414.0000	1.012	0	0	0
29/06/2005	R153	2005/08/04	8.25	Call	Option on Bond Future	32,198.0000	32,666.0000	1.454	0	0	0

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29/06/2005	R153	2005/08/04	8.25	Put	Option on Bond Future	952.0000	856.0000	(10.084)	0	0	0
29/06/2005	R153	2005/08/04	9.00	Put	Option on Bond Future	48.0000	39.0000	(18.750)	0	0	0
29/06/2005	R153	2005/11/03			Bond Future	7.6110	7.5990	(0.158)	0.0000	0.0000	0
29/06/2005	R153	2005/11/03	7.75	Call	Option on Bond Future	18,050.0000	18,304.0000	1.407	0	0	0
29/06/2005	R153	2005/11/03	7.75	Put	Option on Bond Future	11,835.0000	11,550.0000	(2.408)	0	0	0
29/06/2005	R153	2005/11/03	8.50	Call	Option on Bond Future	42,922.0000	43,330.0000	0.951	0	0	0
29/06/2005	R153	2005/11/03	8.00	Call	Option on Bond Future	25,430.0000	25,744.0000	1.235	0	0	0
29/06/2005	R153	2005/11/03	8.00	Put	Option on Bond Future	8,137.0000	7,913.0000	(2.753)	0	0	0
29/06/2005	R153	2005/11/03	8.50	Put	Option on Bond Future	3,859.0000	3,728.0000	(3.395)	0	0	0
29/06/2005	R157	2005/08/04			Bond Future	7.9920	7.9900	(0.025)	0.0000	0.0000	1
29/06/2005	R157	2005/08/04	8.25	Call	Option on Bond Future	28,911.0000	28,851.0000	(0.208)	0	0	0
29/06/2005	R157	2005/08/04	8.25	Put	Option on Bond Future	7,154.0000	6,923.0000	(3.229)	0	0	200
29/06/2005	R157	2005/08/04	7.75	Put	Option on Bond Future	27,523.0000	27,230.0000	(1.065)	0	0	0
29/06/2005	R157	2005/08/04	8.00	Put	Option on Bond Future	14,924.0000	14,634.0000	(1.943)	0	0	0
29/06/2005	R157	2005/08/04	9.25	Call	Option on Bond Future	101,912.0000	102,066.0000	0.151	0	0	0
29/06/2005	R157	2005/08/04	9.25	Put	Option on Bond Future	153.0000	136.0000	(11.111)	0	0	100
29/06/2005	R157	2005/08/04	8.00	Call	Option on Bond Future	15,606.0000	15,486.0000	(0.769)	0	0	0
29/06/2005	R157	2005/08/04	8.75	Call	Option on Bond Future	63,811.0000	63,899.0000	0.138	0	0	0
29/06/2005	R157	2005/08/04	8.75	Put	Option on Bond Future	1,213.0000	1,131.0000	(6.760)	0	0	400
29/06/2005	R157	2005/08/04	9.00	Call	Option on Bond Future	82,820.0000	82,951.0000	0.158	0	0	0
29/06/2005	R157	2005/08/04	7.75	Call	Option on Bond Future	6,678.0000	6,556.0000	(1.827)	0	0	200
29/06/2005	R157	2005/08/04	9.00	Put	Option on Bond Future	436.0000	397.0000	(8.945)	0	0	500
29/06/2005	R157	2005/11/03			Bond Future	8.0290	8.0280	(0.012)	0.0000	0.0000	0
29/06/2005	R157	2005/11/03	8.00	Call	Option on Bond Future	26,363.0000	26,297.0000	(0.250)	0	0	0
29/06/2005	R157	2005/11/03	8.00	Put	Option on Bond Future	28,782.0000	28,632.0000	(0.521)	0	0	0
29/06/2005	R186	2005/08/04			Bond Future	7.5960	7.5910	(0.066)	0.0000	0.0000	0
29/06/2005	R186	2005/08/04	7.25	Call	Option on Bond Future	5,202.0000	5,139.0000	(1.211)	0	0	0
29/06/2005	R186	2005/08/04	7.25	Put	Option on Bond Future	51,029.0000	50,320.0000	(1.389)	0	0	0
29/06/2005	R186	2005/11/03			Bond Future	7.6090	7.6030	(0.079)	0.0000	0.0000	0
29/06/2005	R186	2005/11/03	7.25	Call	Option on Bond Future	19,581.0000	19,697.0000	0.592	0	0	0
29/06/2005	R186	2005/11/03	7.25	Put	Option on Bond Future	66,781.0000	66,129.0000	(0.976)	0	0	0

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29/06/2005	R194	2005/08/04			Bond Future	7.3020	7.2700	(0.438)	0.0000	0.0000	0
29/06/2005	R194	2005/08/04	7.50	Call	Option on Bond Future	7,100.0000	7,569.0000	6.606	0	0	0
29/06/2005	R194	2005/08/04	7.50	Put	Option on Bond Future	2,391.0000	2,096.0000	(12.338)	0	0	0
29/06/2005	R194	2005/11/03			Bond Future	7.3340	7.2980	(0.491)	0.0000	0.0000	0
29/06/2005	R194	2005/11/03	7.50	Put	Option on Bond Future	6,193.0000	5,838.0000	(5.732)	0	0	0
29/06/2005	R194	2005/11/03	7.50	Call	Option on Bond Future	9,780.0000	10,206.0000	4.356	0	0	0
29/06/2005	R201	2005/08/04			Bond Future	8.0320	8.0260	(0.075)	0.0000	0.0000	0
29/06/2005	R201	2005/08/04	8.00	Call	Option on Bond Future	10,311.0000	10,349.0000	0.369	0	0	0
29/06/2005	R201	2005/08/04	8.00	Put	Option on Bond Future	12,455.0000	12,092.0000	(2.914)	0	0	0
29/06/2005	R201	2005/11/03			Bond Future	8.0690	8.0620	(0.087)	0.0000	0.0000	0
29/06/2005	R201	2005/11/03	8.00	Call	Option on Bond Future	19,083.0000	19,219.0000	0.713	0	0	0
29/06/2005	R201	2005/11/03	8.00	Put	Option on Bond Future	23,614.0000	23,291.0000	(1.368)	0	0	0
29/06/2005	R203	2005/08/04			Bond Future	8.0340	8.0330	(0.012)	0.0000	0.0000	0
29/06/2005	R203	2005/08/04	8.00	Call	Option on Bond Future	12,695.0000	12,542.0000	(1.205)	0	0	0
29/06/2005	R203	2005/08/04	8.00	Put	Option on Bond Future	15,329.0000	15,099.0000	(1.500)	0	0	0
29/06/2005	R203	2005/11/03			Bond Future	8.0660	8.0650	(0.012)	0.0000	0.0000	0
29/06/2005	R203	2005/11/03	8.00	Call	Option on Bond Future	23,787.0000	23,722.0000	(0.273)	0	0	0
29/06/2005	R203	2005/11/03	8.00	Put	Option on Bond Future	28,829.0000	28,687.0000	(0.493)	0	0	0
29/06/2005	R204	2005/08/04			Bond Future	8.0230	8.0220	(0.012)	0.0000	0.0000	0
29/06/2005	R204	2005/08/04	8.25	Call	Option on Bond Future	25,809.0000	25,683.0000	(0.488)	0	0	0
29/06/2005	R204	2005/08/04	8.25	Put	Option on Bond Future	7,653.0000	7,447.0000	(2.692)	0	0	0
29/06/2005	R204	2005/11/03			Bond Future	8.0520	8.0510	(0.012)	0.0000	0.0000	0
29/06/2005	R204	2005/11/03	8.25	Put	Option on Bond Future	21,079.0000	20,939.0000	(0.664)	0	0	0
29/06/2005	R204	2005/11/03	8.25	Call	Option on Bond Future	36,727.0000	36,667.0000	(0.163)	0	0	0

**Grand Total:**

**1,919**